

Monthly Report July 2020

HUPX DAM market reached record traded volume in July. In July the total traded volume increased by 13,03% to 2 291 840,2 MWh compared to 2 027 605,1 MWh in June. The average daily traded volume was 73 930,3 MWh. The highest daily traded volume was 90 323,8 MWh on 4.7.2020. delivery day. This is a record daily traded volume since the launch of HUPX DAM market. The number of admitted members was 60 in the examined month.

List of the Members

Founder members

- ALPIQ ENERGY SE
- CEZ, a.s.
- Danske Commodities A/S
- ELMŰ-ÉMÁSZ Energiakereskedő Kft.
- GEN-I, trgovanje in prodaja elektricne energije, d.o.o.
- Holding Slovenske Elektranne d.o.o.
- JAS Budapest Zrt.
- Matrai Eromu ZRT.
- MVM Partner ZRT.
- Statkraft Markets GmbH
- Uniper Global Commodities SE

Admitted members

- AXPO Solutions AG
- AYEN ENERGIJA d.o.o.
- BC-Energiakereskedo Kft.
- Budapesti Eromu Zrt.
- Centrica Energy Trading A/S
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- E.ON Energiakereskedelmi Kft.
- E.ON Energiamegoldások Kft.
- EDF Trading Limited
- EDS International SK
- Ekologicke Zdroje Energie s.r.o.
- Enel Global Trading S.p.A.
- Energi Danmark A/S
- ENERGO-PRO Energy Services EAD
- ENERGOVIA EOOD
- Energy Financing Team (Switzerland) AG, organizational unit, Praha, Cz
- Energy Supply EOOD
- ENGIE Global Markets
- EP Commodities, a.s.
- EPS Trgovanje, d.o.o.
- EVN Trading South East Europe EAD
- Ezpada AG - organizacna zlozka zahranicnej osoby
- Freepoint Commodities Europe LLP
- Gazprom Marketing & Trading Ltd
- Greek Environmental & Energy Network Societe Anonyme
- Greenergy-Trade Kft.
- HEP d.d.
- Interenergo d.o.o.
- ISD Power Kft.
- LE Trading a.s.
- L-NRG Energiakereskedelmi Zrt.
- MAVIR ZRT.
- MET Austria Energy Trade GmbH
- MFT Energy A/S
- MOL Magyar Olaj- és Gázipari Nyrt.
- Monsson Trading S.R.L.
- OAM Ozdi Acelmuvek Kft.
- Petrol d.d., Ljubljana
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- Slovenske elektrarne, a.s.
- TINMAR-IND S.A
- Trailstone GmbH
- TRANSENERGO COM S.A.
- TRMEW OBROT SPOLKA AKCYJNA
- VERBUND Energy4Business GmbH
- Vitol Gas & Power B.V.
- Watt and Volt S.A.

HUPX Day-Ahead Market

Description	6/2020	7/2020	Change	
HUPX Base Average Price (EUR/MWh)*	29,97	36,68	6,71	22,39%
HUPX Peak Average Price (EUR/MWh)*	31,80	38,71	6,91	21,72%
HUPX Base Trimmed Mean Price (EUR/MWh)**	30,29	36,97	6,68	22,07%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	32,10	38,93	6,82	21,25%
OTC Base Trimmed Mean Price (EUR/MWh)**	30,12	36,71	6,59	21,90%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	-0,11	-0,21	-0,10	93,70%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	52,00	60,77	8,77	16,87%
Lowest Traded Price (EUR/MWh)	3,38	1,02	-2,36	-69,82%

Total Turnover (EUR)	60 382 122	84 166 900	23 784 778	39,39%
Average Daily Turnover (EUR)	2 012 737	2 715 061	702 324	34,89%
Max. Daily Turnover (EUR)	2 819 237	3 886 160	1 066 923	37,84%
Min. Daily Turnover (EUR)	1 115 781	1 368 895	253 115	22,69%

Description	6/2020	7/2020	Change	
Total Volume (MWh)	2 027 605,1	2 291 840,2	264 235,1	13,03%
Average Daily Traded Volume (MWh)	67 586,8	73 930,3	6 343,5	9,39%
Highest Daily Traded Volume (MWh)	80 154,6	90 323,8	10 169,2	12,69%
Lowest Daily Traded Volume(MWh)	59 175,2	62 224,4	3 049,2	5,15%
Highest Hourly Traded Volume (MWh)	3 895,6	4 194,8	299,2	7,68%
Lowest Hourly Traded Volume(MWh)	2 054,5	2 016,5	-38,0	-1,85%
Average Hourly Traded Volume (MWh)	2 816,1	3 080,4	264,3	9,39%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	66 138,7	72 989,0	6 850,3	10,36%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	71 569,2	76 636,7	5 067,5	7,08%

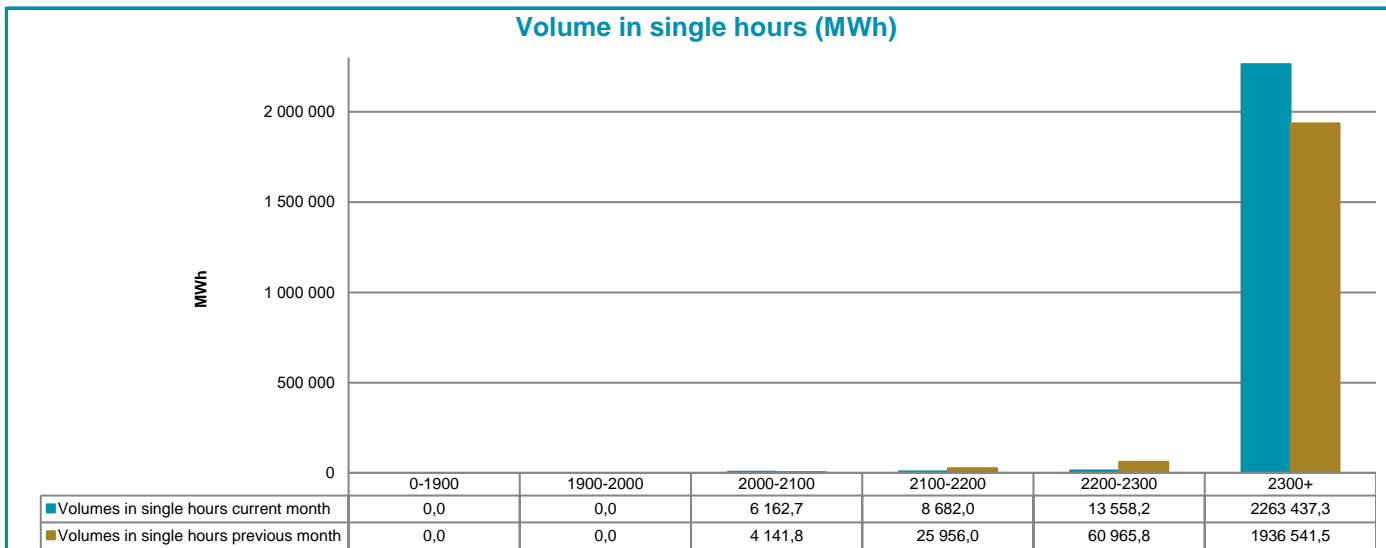
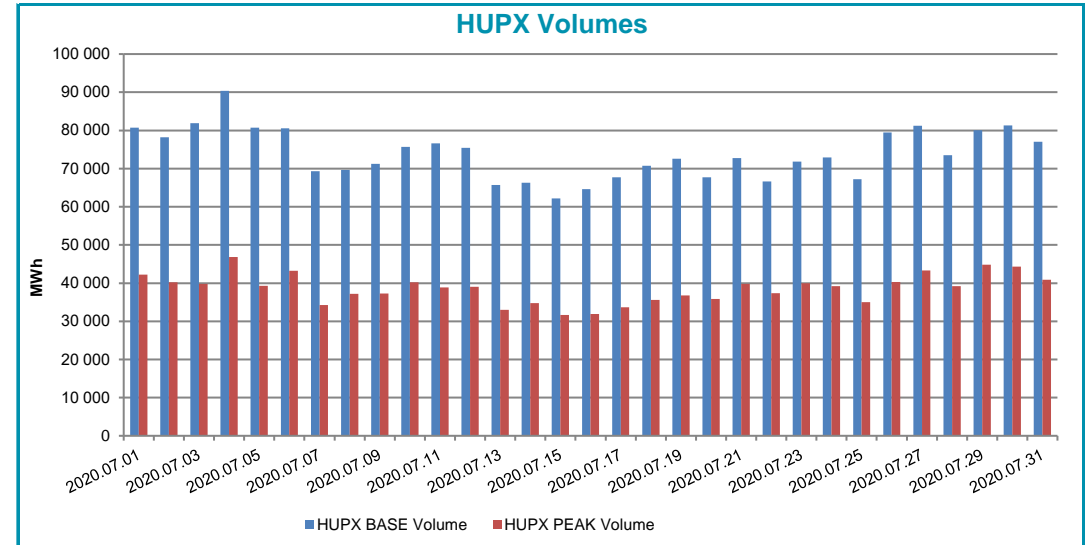
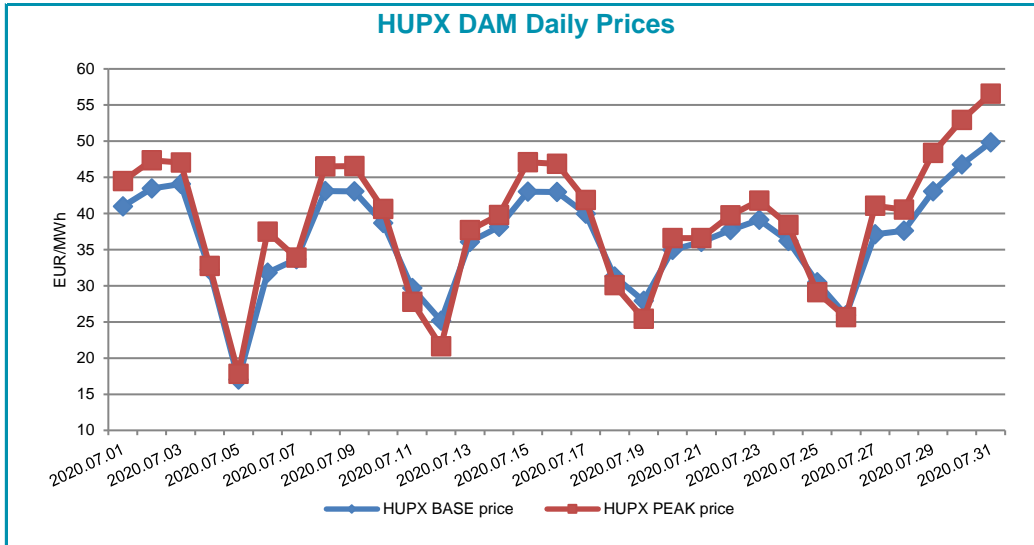
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	35 029,4	38 439,5	3 410,0	9,73%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	37 248,8	38 969,3	1 720,5	4,62%

Note:

*The average price contains all the hourly prices in the examined periods.

**Trimmed Mean is a special average which shows monthly mean prices considering all prices except for the two lowest and the two highest. We applied this indicator to avoid from distortion of the results. Mean is very sensitive to extreme values.

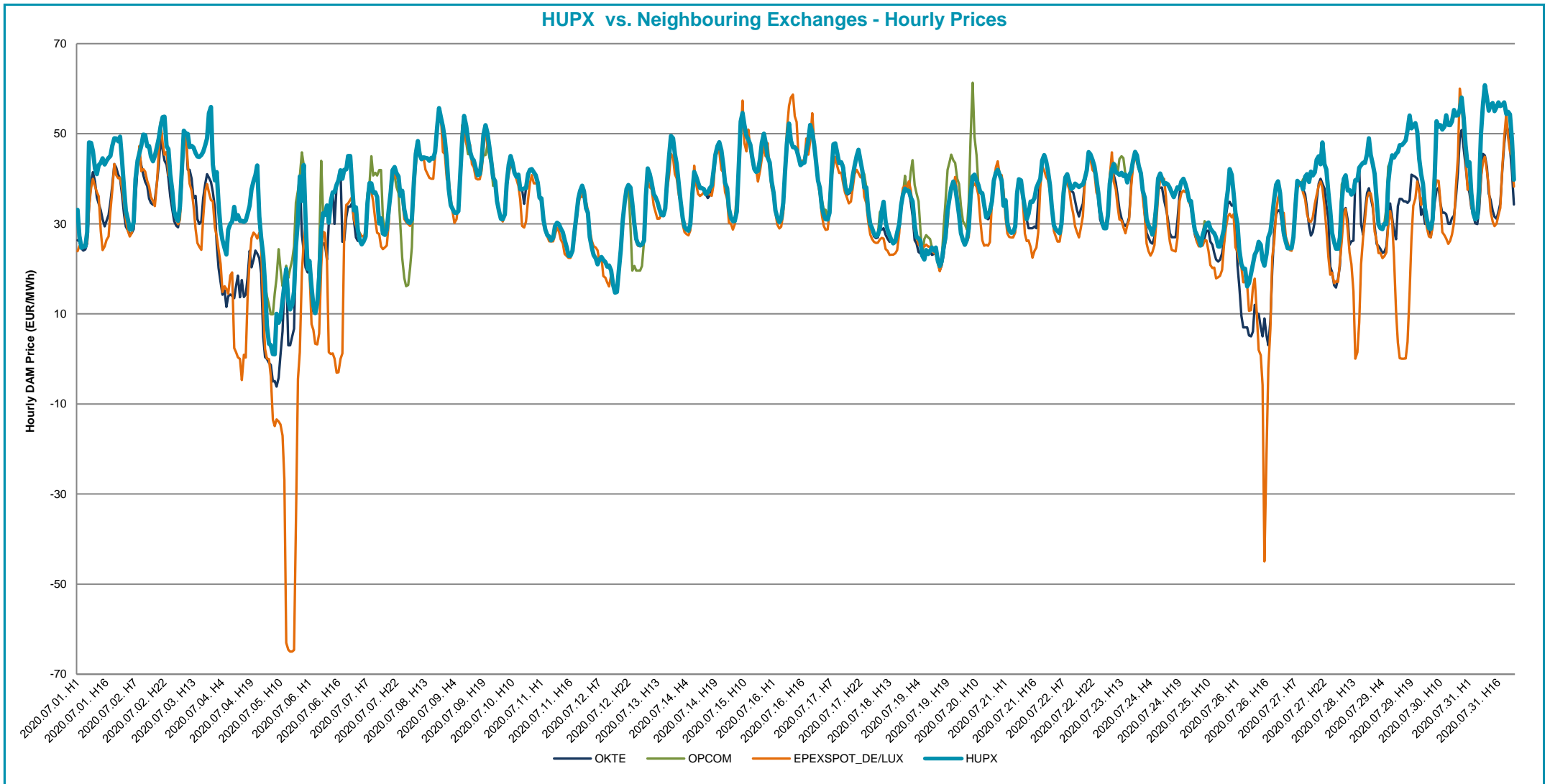
Prices and volumes



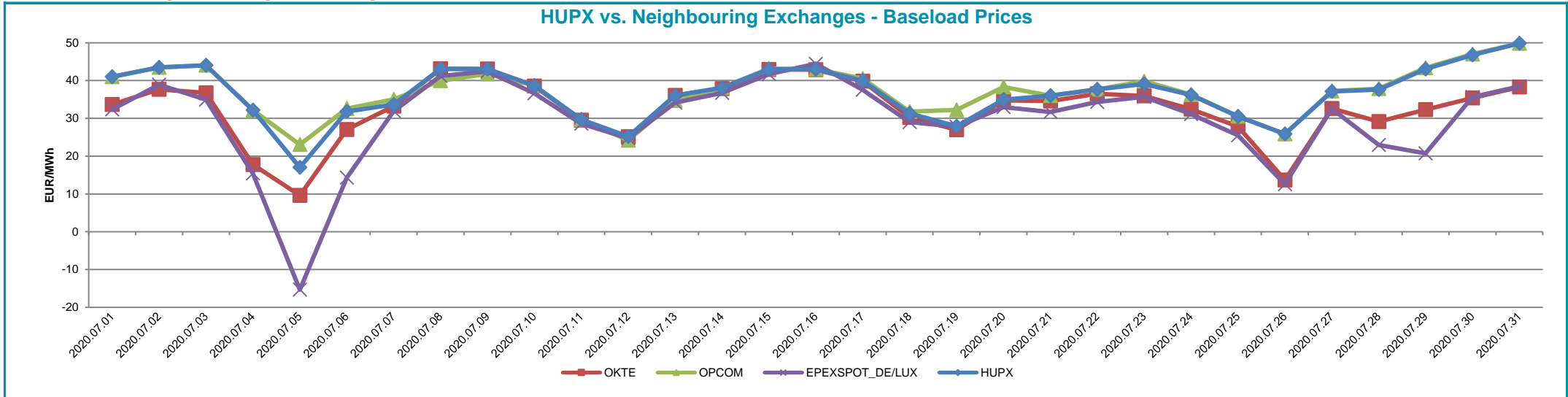
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/07/2020-31/07/2020). We categorized the results according to the traded volume of each hour. Compared to the previous month, the distribution of executed volumes shows changes in the traded volumes: the ratio of the range 2100-2200 MWh and 2200-2300 MWh decreased, while the ratio increased regarding the 2000-2100 MWh and 2300+ MWh.

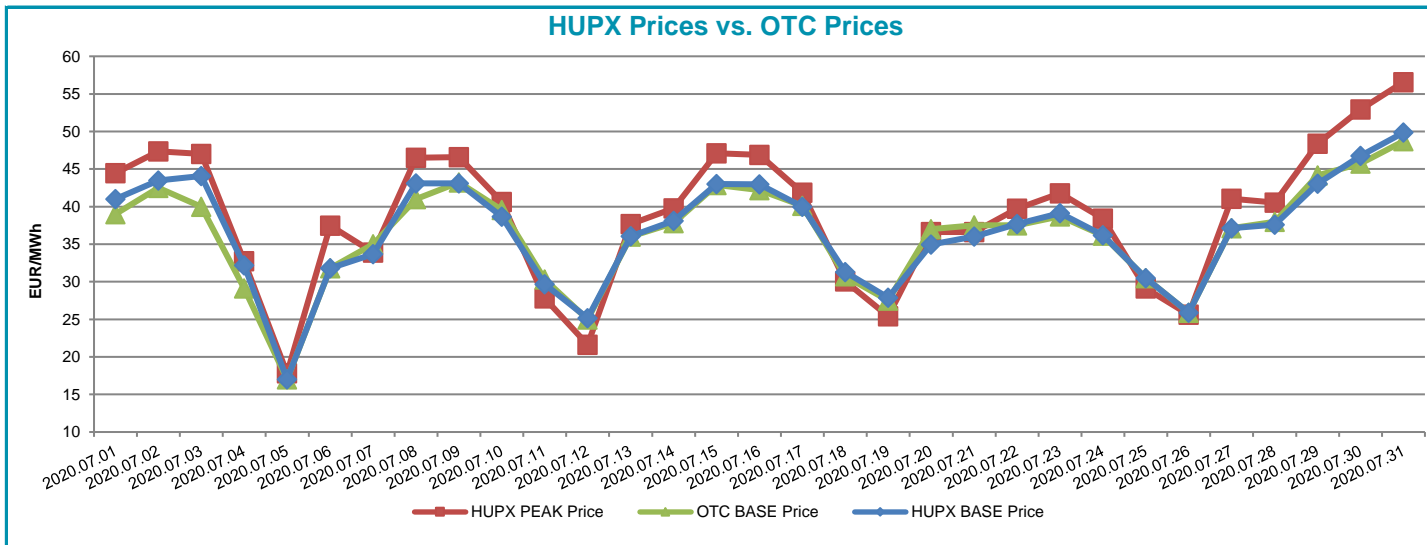
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	-0,21
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/07/2020-31/07/2020

Data shown in the table reflects the average hourly aggregated maximum sell and buy volumes, not considering price steps.

Hour	Offers	Bids	Index volumes
H1	4 067,5	4 136,1	3 044,7
H2	4 110,6	4 001,3	2 984,4
H3	4 094,5	3 925,5	2 924,8
H4	4 127,1	3 937,2	2 928,6
H5	4 112,9	3 884,2	2 895,7
H6	4 093,4	3 855,5	2 871,6
H7	3 781,8	3 805,9	2 762,9
H8	3 880,9	3 894,7	2 889,4
H9	4 090,8	4 132,8	3 111,4
H10	4 166,5	4 219,6	3 211,1
H11	4 259,8	4 354,1	3 338,0
H12	4 250,4	4 433,6	3 381,7
H13	4 220,1	4 515,1	3 397,0
H14	4 207,2	4 455,6	3 354,7
H15	4 205,7	4 416,0	3 322,5
H16	4 198,0	4 383,5	3 302,6
H17	4 011,0	4 313,4	3 141,8
H18	3 932,0	4 231,4	3 078,1
H19	3 904,6	4 032,9	2 953,2
H20	4 006,1	3 978,9	2 984,0
H21	3 965,4	4 075,6	3 036,7
H22	4 033,7	4 170,8	3 097,4
H23	4 023,3	4 058,7	2 992,8
H24	3 990,6	4 015,3	2 925,2
Σ	97 733,8	99 227,7	73 930,3

Aggregated OFFERS/BIDS 01/07/2020-31/07/2020

Data shown in the table reflects hourly aggregated maximum sell and buy volumes, not considering price steps.

Base	
MIN (offer)	3 781,8
MAX (offer)	4 259,8
MIN (bid)	3 805,9
MAX (bid)	4 515,1
Average (offer)	4 072,2
Average (bid)	4 134,5

Peak	
MIN (offer)	3 904,6
MAX (offer)	4 259,8
MIN (bid)	3 978,9
MAX (bid)	4 515,1
Average (offer)	4 121,0
Average (bid)	4 288,9

Hour	Offers	Bids	Index volumes
H1	126 093,8	128 219,7	94 385,8
H2	127 429,7	124 040,5	92 517,3
H3	126 930,5	121 690,2	90 669,9
H4	127 939,2	122 051,8	90 785,4
H5	127 498,6	120 410,9	89 765,2
H6	126 896,6	119 521,0	89 020,5
H7	117 236,2	117 981,6	85 649,6
H8	120 309,1	120 735,7	89 571,2
H9	126 815,4	128 117,9	96 454,3
H10	129 160,2	130 807,8	99 545,0
H11	132 052,3	134 976,9	103 478,7
H12	131 761,4	137 440,6	104 833,8
H13	130 821,6	139 968,6	105 308,0
H14	130 423,0	138 123,7	103 995,8
H15	130 376,9	136 894,6	102 998,3
H16	130 137,7	135 889,2	102 379,3
H17	124 340,1	133 716,7	97 395,3
H18	121 891,4	131 173,0	95 419,8
H19	121 042,6	125 020,5	91 548,7
H20	124 189,6	123 345,8	92 504,6
H21	122 928,8	126 342,3	94 136,7
H22	125 043,9	129 295,0	96 018,9
H23	124 721,7	125 819,8	92 776,0
H24	123 707,4	124 474,5	90 682,1
Σ	3 029 747,7	3 076 058,3	2 291 840,2

Base	
MIN (offer)	117 236,2
MAX (offer)	132 052,3
MIN (bid)	117 981,6
MAX (bid)	139 968,6
Average (offer)	126 239,5
Average (bid)	128 169,1

Peak	
MIN (offer)	121 042,6
MAX (offer)	132 052,3
MIN (bid)	123 345,8
MAX (bid)	139 968,6
Average (offer)	127 751,0
Average (bid)	132 956,3

HUPX DAM

Traded Volume By Portfolios

